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Guggenheim Build America Bonds Managed Duration Trust

Form NSAR-A

January 25, 2011

PAGE 1  
000 A000000 11/30/2010  
000 C000000 0001495825  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 GUGGENHEIM BUILD AMERICA BONDS MN. DUR. TRUST  
001 B000000 811-22437  
001 C000000 6305053700  
002 A000000 2455 CORPORATE WEST DRIVE  
002 B000000 LISLE  
002 C000000 IL  
002 D010000 60532  
003 000000 Y  
004 000000 N  
005 000000 N  
006 000000 N  
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007 C010300 3  
007 C010400 4  
007 C010500 5  
007 C010600 6  
007 C010700 7  
007 C010800 8  
007 C010900 9  
007 C011000 10  
008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
008 B000001 A  
008 C000001 801-000000  
008 D010001 LISLE  
008 D020001 IL  
008 D030001 60532  
008 A000002 GUGGENHEIM PARTNERS ASSET MANAGEMENT, INC.  
008 B000002 S  
008 C000002 801-000000  
008 D010002 SANTA MONICA  
008 D020002 CA  
008 D030002 90401  
010 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
010 B000001 801-000000  
010 C010001 LISLE  
010 C020001 IL  
010 C030001 60532  
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
011 B000001 8-00000000  
PAGE 2  
011 C010001 NEW YORK  
011 C020001 NY  
011 C030001 10080  
011 A000002 CITIGROUP GLOBAL MARKETS, INC.  
011 B000002 8-00000000  
011 C010002 NEW YORK

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011 C020002 NY  
011 C030002 10043  
011 A000003 MORGAN STANLEY & CO. INC.  
011 B000003 8-00000000  
011 C010003 NEW YORK  
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011 C030003 10036  
011 A000004 RAYMOND JAMES & ASSOCIATES, INC.  
011 B000004 8-00000000  
011 C010004 ST. PETERSBURG  
011 C020004 FL  
011 C030004 33716  
012 A000001 THE BANK OF NEW YORK MELLON  
012 B000001 84-00000000  
012 C010001 PITTSBURGH  
012 C020001 PA  
012 C030001 15252  
012 C040001 8015  
013 A000001 ERNST & YOUNG LLP  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60606  
015 A000001 THE BANK OF NEW YORK MELLON  
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020 C000009 0  
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021 000000 0  
022 A000001 D.A. DAVIDSON  
022 B000001 N/A  
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PAGE 3  
022 D000001 0  
022 A000002 CITIGROUP  
022 B000002 52-1568099  
022 C000002 20189  
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022 A000003 WELLS FARGO BANK  
022 B000003 41-0449260  
022 C000003 11856  
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022 A000004 BAIRD, ROBERT W., & CO., INC.  
022 B000004 39-6037917  
022 C000004 10000  
022 D000004 0  
022 A000005 RBC DAIN RAUSCHER, INC.  
022 B000005 41-1228350  
022 C000005 10000

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022 D000005 0  
 022 A000006 SOUTHWEST SECURITIES, INC.  
 022 B000006 75-1382137  
 022 C000006 10000  
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 022 A000007 WEDBUSH MORGAN SECURITIES, INC.  
 022 B000007 95-2495390  
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 022 A000008 MORGAN STANLEY  
 022 B000008 36-3145972  
 022 C000008 9977  
 022 D000008 0  
 022 A000009 BARCLAYS CAPITAL, INC.  
 022 B000009 64-0474907  
 022 C000009 7660  
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 022 A000010 PIPER JAFFRAY  
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048 H020000 0.000  
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 062 N000000 0.0  
 062 O000000 46.0  
 062 P000000 0.0  
 062 Q000000 1.9  
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 063 B000000 25.0  
 064 A000000 N  
 064 B000000 N  
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 068 A000000 N

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068	B000000	N	
069	0000000	N	
070	A010000	Y	
070	A020000	N	
070	B010000	Y	
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072	M000000		8
072	N000000		4
072	O000000		0
072	P000000		0
072	Q000000		8
072	R000000		6
072	S000000		19

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072	T000000	0
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072	V000000	0
072	W000000	1
072	X000000	244
PAGE 7		
072	Y000000	0
072	Z000000	42
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072DD0	10000	0
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074	P000000	183
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074	R030000	0
074	R040000	628
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074	U020000	0
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074	V020000	0.00
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074	Y000000	0
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075	B000000	323203
076	000000	20.00
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078	000000	N
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PAGE 8		
083	B000000	0
084	B000000	0
086	A010000	17005
086	A020000	324020

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086	B010000	0
086	B020000	0
086	C010000	0
086	C020000	0
086	D010000	0
086	D020000	0
086	E010000	0
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086	F010000	0
086	F020000	0
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087	A020000	401664107
087	A030000	GBAB
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	JOHN SULLIVAN	
TITLE	CFO & TREASURER	